SEP 18 2012 AND TRADERIES

Filed:

IN THE UNITED STATES PATENT AND TRADEMARK OFFICE

Attorney Docket No. 12770US01

Express Mail No. EV134753210US

Date: September 18, 2002

In the Application of:

Doyle et al.

Serial No.: 09/273,673

March 22, 1999

For: Computer Apparatus and Method

for Trading and Clearing Futures Contracts to Accommodate a Variable Sensitivity Related to the

General Level of Interest Rates

Examiner: Frantzy Poinvil

Group Art Unit:

2164

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AMENDMENT

Assistant Commissioner for Patents Washington, D.C. 20231

This Amendment is a response to the Office Action mailed March 18, 2002. This Amendment is being mailed with a petition for a three-month extension of time under 37 CFR 1.136(a) which ends September 18, 2002.

Please amend the application as follows:

IN THE ABSTRACT

Please amend the abstract as follows:

(Amended) Certain embodiments include a method and apparatus for trading and clearing futures contracts using a clearing computer system. The apparatus includes providing a clearing computer system with an input device for receiving user input information including a base tick value and a trade price. The apparatus also includes a database for storing the user input information. The apparatus further includes a processor with programmable circuitry for

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